

FACTSHEET - AS OF 07-Apr-2026

Solactive Equal Weight US Major Bank Select 3.0% AR Index

DESCRIPTION

Solactive Equal Weight US Major Bank Select 3.0% AR Index aims to track the performance of the Solactive Equal Weight US Major Bank Select GTR Index adjusted for a synthetic dividend of 3% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOMLH1 / SLOMLH	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSBE3 Index / .SOLUSBE3	Last Price	2172.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 12.31.2019
Index Members	6		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.46%	-9.03%	6.22%	50.54%	-6.07%	117.24%
Performance (p.a.)						13.18%
Volatility (p.a.)	24.28%	28.23%	24.79%	22.04%	28.28%	32.05%
High	2172.39	2400.38	2433.15	2433.15	2433.15	2433.15
Low	1999.65	1999.65	1998.83	1448.90	1999.65	520.82
Sharpe Ratio*	2.74	-1.26	0.38	2.17	-0.87	0.30
Max. Drawdown	-4.53%	-16.69%	-17.82%	-17.82%	-17.82%	-48.90%
VaR 95 \ 99				-36.7% \ -60.6%		-45.9% \ -84.2%
CVaR 95 \ 99				-50.0% \ -75.6%		-73.9% \ -137.2%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CITIGROUP INC	C UN Equity	US	USD	17.88%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	17.11%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	16.78%
WELLS FARGO & CO	WFC UN Equity	US	USD	16.50%
MORGAN STANLEY	MS UN Equity	US	USD	15.97%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	15.76%

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